

## Commodity Futures Trading Commission

## § 20.1

(2) CFTC Form 304 reports with respect to transactions in cotton should be sent to the Commission's office in New York, NY, unless otherwise specifically authorized by the Commission or its designee.

(Approved by the Office of Management and Budget under control number 3038-0009)

[43 FR 45828, Oct. 4, 1978, as amended at 46 FR 63036, Dec. 30, 1981; 57 FR 41390, Sept. 10, 1992; 71 FR 37821, July 3, 2006; 74 FR 12192, Mar. 23, 2009]

### § 19.02 Reports pertaining to cotton call purchases and sales.

(a) *Information required.* Persons required to file '04 reports under § 19.00(a)(2) of this chapter shall file CFTC Form 304 reports showing the quantity of call cotton bought or sold on which the price has not been fixed, together with the respective futures on which the purchase or sale is based. As used herein, call cotton refers to spot cotton bought or sold, or contracted for purchase or sale at a price to be fixed later based upon a specified future.

(b) *Time and place of filing reports.* Each report shall be made weekly as of the close of business on Friday and filed at the Commission's office in New York, NY, not later than the second business day following the date of the report. Reports may be transmitted by facsimile or, alternatively, information on the form may be reported to the appropriate Commission office by telephone and the report mailed to the same office, not later than midnight of its due date.

[57 FR 41391, Sept. 10, 1992]

### §§ 19.03–19.10 [Reserved]

## PART 20—LARGE TRADER REPORTING FOR PHYSICAL COMMODITY SWAPS

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APPENDIX A TO PART 20—GUIDELINES ON FUTURES EQUIVALENCY

APPENDIX B TO PART 20—EXPLANATORY GUIDANCE ON DATA RECORD LAYOUTS

AUTHORITY: 7 U.S.C. 1a, 2, 5, 6, 6a, 6c, 6f, 6g, 6t, 12a, 19, as amended by Title VII of the Dodd-Frank Wall Street Reform and Consumer Protection Act, Pub. L. 111-203, 124 Stat. 1376 (2010).

SOURCE: 76 FR 43862, July 22, 2011, unless otherwise noted.

### § 20.1 Definitions.

As used in, and solely for the purposes of, this part:

*Business day* means “business day” as that term is defined in § 1.3 of this chapter.

*Cleared product* means a paired swap or swaption that a clearing organization offers or accepts for clearing.

*Clearing member* means any person who is a member of, or enjoys the privilege of, clearing trades in its own name through a clearing organization.

*Clearing organization* means the person or organization that acts as a medium between clearing members for the purpose of clearing swaps or swaptions or effecting settlements of swaps or swaptions.

*Closed swap or closed swaption* means a swap or swaption that has been settled, exercised, closed out or terminated.

*Commodity reference price* means the price series (including derivatives contract and cash market prices or price indices) used by the parties to a swap or swaption to determine payments made, exchanged, or accrued under the terms of the contracts.

*Counterparty* means, from the perspective of one side to a contract, the person that is the direct legal counterparty corresponding to the other side of the contract.

*Clearing member customer* means any person for whom a reporting entity clears a swap or swaption position.

*Futures equivalent* means an economically equivalent amount of one or more futures contracts that represents a position or transaction in one or more paired swaps or swaptions consistent